The Reverse Ultra Log-Concavity of the Boros-Moll Polynomials

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Abstract. We prove the reverse ultra log-concavity of the Boros-Moll polynomials. We further establish an inequality which implies the log-concavity of the sequence $\{i!d_i(m)\}$ for any $m \ge 2$, where $d_i(m)$ are the coefficients of the Boros-Moll polynomials $P_m(a)$. This inequality also leads to the fact that in the asymptotic sense, the Boros-Moll sequences are just on the borderline between ultra log-concavity and reverse ultra log-concavity. We propose two conjectures on the log-concavity and reverse ultra log-concavity of the sequence $\{d_{i-1}(m)d_{i+1}(m)/d_i(m)^2\}$ for $m \ge 2$.

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1 Introduction

This paper is concerned with the reverse ultra log-concavity of the Boros-Moll polynomials. A sequence $\{a_k\}_{k\geq 0}$ of real numbers is said to be log-concave if $a_k^2 \geq a_{k+1}a_{k-1}$ holds for all $k \geq 1$. A polynomial is said to be log-concave if the sequence of its coefficients is log-concave, see Brenti [7] and Stanley [10]. Furthermore, a sequence $\{a_k\}_{0\leq k\leq n}$ is called ultra log-concave if $\{a_k/\binom{n}{k}\}$ is log-concave, see Liggett [9]. This condition can be restated as

$$k(n-k)a_k^2 - (n-k+1)(k+1)a_{k-1}a_{k+1} \ge 0.$$
(1.1)

It is well known that if a polynomial has only real zeros, then its coefficients form an ultra log-concave sequence. As noticed by Liggett [9], if a sequence $\{a_k\}_{0 \le k \le n}$ is ultra log-concave, then the sequence $\{k!a_k\}_{0 \le k \le n}$ is log-concave.

A sequence is said to be reverse ultra log-concave if it satisfies the reverse relation of (1.1), that is,

$$k(n-k)a_k^2 - (n-k+1)(k+1)a_{k-1}a_{k+1} \le 0.$$
(1.2)

For example, it is easy to verify that for $n \ge 2$, the Bessel polynomial [11]

$$y_n(x) = \sum_{k=0}^n \frac{(n+k)!}{2^k k! (n-k)!} x^k$$

is log-concave and reverse ultra log-concave.

The Boros and Moll polynomials, denoted $P_m(a)$, arise in the following evaluation of a quartic integral

$$\int_0^\infty \frac{1}{(x^4 + 2ax^2 + 1)^{m+1}} dx = \frac{\pi}{2^{m+3/2}(a+1)^{m+1/2}} P_m(a),$$

where

$$P_m(a) = 2^{-2m} \sum_k 2^k \binom{2m-2k}{m-k} \binom{m+k}{k} (a+1)^k,$$
(1.3)

see, [1, 2, 3, 5]. Write

$$P_m(a) = \sum_{i=0}^m d_i(m)a^i.$$

The sequence $\{d_i(m)\}_{0 \le i \le m}$ is called a Boros-Moll sequence. The expression (1.3) gives the following formula for the coefficients $d_i(m)$,

$$d_{i}(m) = 2^{-2m} \sum_{k=0}^{m} 2^{k} \binom{2m-2k}{m-k} \binom{m+k}{m} \binom{k}{i}.$$

Clearly, the coefficients $d_i(m)$ are positive. Moll conjectured that the sequence $\{d_i(m)\}_i$ is log-concave for $m \ge 2$, that is, $d_i(m)^2 \ge d_{i-1}(m)d_{i+1}(m)$ $(1 \le i \le m-1)$. This conjecture has been proved by Kauers and Paule [8].

Despite the log-concavity of $\{d_i(m)\}$, we find that the inverse ultra log-concavity holds.

Theorem 1.1 For $m \ge 2$ and $1 \le i \le m - 1$, we have

$$\left(\frac{d_{i-1}(m)}{\binom{m}{i-1}}\right) \cdot \left(\frac{d_{i+1}(m)}{\binom{m}{i+1}}\right) > \left(\frac{d_i(m)}{\binom{m}{i}}\right)^2,\tag{1.4}$$

or, equivalently,

$$\frac{d_i(m)^2}{d_{i-1}(m)d_{i+1}(m)} < \frac{(m-i+1)(i+1)}{(m-i)i}.$$
(1.5)

On the other hand, it can be shown that the coefficients $d_i(m)$ satisfy an inequality stronger than the log-concavity. To be more specific, we will give a lower bound of $d_i(m)^2/(d_{i-1}(m)d_{i+1}(m))$, which is very close to the above upper bound in (1.5).

Theorem 1.2 For $m \ge 2$ and $1 \le i \le m - 1$, we have

$$\frac{d_i(m)^2}{d_{i-1}(m)d_{i+1}(m)} > \frac{(m-i+1)(i+1)(m+i)}{(m-i)i(m+i+1)}.$$
(1.6)

This paper is organized as follows. We establish an upper bound of $d_i(m+1)/d_i(m)$ in Section 2, which leads to the reverse ultra log-concavity of $\{d_i(m)\}$. In Section 4 we give the proof of Theorem 1.2. We conclude this paper with two conjectures concerning the log-concavity and the reverse ultra log-concavity of the sequence $\{d_{i-1}(m)d_{i+1}(m)/d_i^2(m)\}$ for $m \geq 2$.

2 An Upper Bound for $d_i(m+1)/d_i(m)$

In this section, we establish an upper bound for the ratio $d_i(m+1)/d_i(m)$ that will lead to the reverse ultra log-concavity of the sequence of $\{d_i(m)\}$. For $m \ge 1$ and $0 \le i \le m$, set

$$T(m,i) = \frac{4m^2 + 7m + 3 + i\sqrt{4m + 4i^2 + 1 - 2i^2}}{2(m - i + 1)(m + 1)}.$$
(2.1)

Theorem 2.1 For all $m \ge 2$, $1 \le i \le m - 1$, we have

$$\frac{d_i(m+1)}{d_i(m)} < T(m, i),$$
(2.2)

and for $m \geq 1$, we have

$$\frac{d_0(m+1)}{d_0(m)} = T(m,0), \quad \frac{d_m(m+1)}{d_m(m)} = T(m,m).$$
(2.3)

The following lemma will be needed in the proof of Theorem 2.1.

Lemma 2.2 For $m \ge 2$ and $1 \le i \le m - 1$,

$$T(m,i) < F(m,i), \tag{2.4}$$

where

$$F(m,i) = \frac{(m+i+1)(4m+3)(4m+5)}{2(m+1)(4m^2 - 2i^2 + 9m + 5 - i\sqrt{4m + 4i^2 + 5})}$$

Proof. Let $A = \sqrt{4m + 4i^2 + 1}$ and $B = \sqrt{4m + 4i^2 + 5}$. It is easy to check that

$$F(m,i) - T(m,i) = \frac{i(X-Y)}{2(m+1)(m-i+1)(4m^2+9m+5-2i^2-iB)},$$
 (2.5)

where

$$X = (i - 4i^3) + iAB$$

$$Y = (5 + 4m^2 + 9m - 2i^2)A - (3 + 4m^2 + 7m - 2i^2)B.$$

Since $(4m^2 + 9m + 5 - 2i^2)^2 - (iB)^2 = (4m + 5)^2(m + i + 1)(m - i + 1) > 0$, it remains to show that the numerator of (2.5) is also positive. We claim that X > 0 and $X^2 > Y^2$.

Since m > i, we have A > 2i + 1 and B > 2i + 1. Moreover, since $i \ge 1$, we find that

$$X = (i - 4i^3) + iAB \ge i - 4i^3 + i(2i + 1)^2 = 4i^2 + 2i > 0.$$

It is routine to check $X^2 - Y^2 = G(m, i) - H(m, i)$, where

$$G(m,i) = (32m^4 - 32m^2i^2 + 128m^3 - 64mi^2 + 190m^2 - 30i^2 + 124m + 30)AB,$$

$$H(m,i) = 128m^5 + 608m^4 + 1128m^3 + 1014m^2 + 436m + 128m^4i^2 + 384m^3i^2 + 408m^2i^2 - 128m^2i^4 + 200mi^2 - 256mi^4 - 120i^4 + 50i^2 + 70.$$

Since i < m, it is easily seen that G(m,i) > 0 and H(m,i) > 0. To prove G(m,i) > H(m,i), it suffices to show that $G(m,i)^2 > H(m,i)^2$. In fact, for $1 \le i \le m-1$,

$$G(m,i)^{2} - H(m,i)^{2} = 16(4m+5)^{2}(16mi^{2}+12i^{2}-1)(m+i+1)^{2}(m-i+1)^{2} > 0.$$

This yields $X^2 > Y^2$. Since X > 0, we see that X > Y, and hence (2.4) holds for $1 \le i \le m - 1$.

Proof of Theorem 2.1. It is easy to check (2.3). To prove (2.2), we proceed by induction on m. For m = 2 and i = 1, we have $d_1(3)/d_1(2) = 43/15 < T(2,1) = (31 + \sqrt{13})/12$. We now assume that (2.2) is true for m, that is,

$$d_i(m+1) < T(m,i)d_i(m), \quad 1 \le i \le m-1.$$
 (2.6)

It will be shown that

$$d_i(m+2) < T(m+1,i)d_i(m+1), \quad 1 \le i \le m-1.$$
 (2.7)

Using the recurrence (3.3), we may write (2.7) in the following form

$$\frac{-4i^2 + 8m^2 + 24m + 19}{2(m - i + 2)(m + 2)}d_i(m + 1) - \frac{(m + i + 1)(4m + 3)(4m + 5)}{4(m + 1)(m + 2)(m - i + 2)}d_i(m)$$
$$< T(m + 1, i)d_i(m + 1).$$
(2.8)

Since m > i, we have $4m + 4i^2 + 5 < 12m + 4m^2 + 9$. It follows that

$$R(m,i) = \frac{-4i^2 + 8m^2 + 24m + 19}{2(m-i+2)(m+2)} - T(m+1,i)$$
$$= \frac{4m^2 + 9m + 5 - 2i^2 - i\sqrt{4m+4i^2+5}}{2(m-i+2)(m+2)}$$
$$\ge \frac{4m^2 + 9m + 5 - 2i^2 - i(2m+3)}{2(m-i+2)(m+2)} > 0.$$

Therefore, (2.8) is equivalent to the following inequality

$$\frac{d_i(m+1)}{d_i(m)} < F(m,i),$$
(2.9)

which is a consequence of (2.6) and Lemma 2.2.

It remains to consider the case i = m. We aim to show that

$$\frac{d_m(m+2)}{d_m(m+1)} < T(m+1,m).$$
(2.10)

By easy computation, we find that

$$\frac{d_m(m+2)}{d_m(m+1)} = \frac{(m+1)(4m^2 + 18m + 21)}{2(2m+3)(m+2)},$$
$$T(m+1,m) = \frac{2m^2 + 15m + 14 + m\sqrt{4m^2 + 4m + 5}}{4(m+2)}.$$

Thus (2.10) can be rewritten as

$$(2m2 + 3m)\sqrt{4m2 + 4m + 5} > 4m3 + 8m2 + 5m.$$
(2.11)

Denote by U and V the left hand side and the right hand side of (2.11), respectively. Then, $U^2 - V^2 = 4m^2(4m + 5) > 0$, and so (2.10) is verified. This completes the proof.

3 The Reverse Ultra Log-concavity

In this section, we give the proof of Theorem 1.1. Our approach can be described as follows. Let $f(x) = ax^2 + bx + c$ be a quadratic function with a > 0. Suppose that the equation f(x) = 0 has two distinct real zeros x_1 and x_2 , where $x_1 < x_2$. Then f(x) > 0 if $x > x_2$ or $x < x_1$ and f(x) < 0 if $x_1 < x < x_2$. The key step is to transform the inequality (1.5), that is,

$$\frac{d_i(m)^2}{d_{i-1}(m)d_{i+1}(m)} < \frac{(m-i+1)(i+1)}{(m-i)i},$$

into a quadratic inequality in the ratio $d_i(m+1)/d_i(m)$.

We will need the following recurrence relations for the coefficients $d_i(m)$. For $m \ge 1$ and $0 \le i \le m+1$,

$$2(m+1)d_i(m+1) = 2(m+i)d_{i-1}(m) + (4m+2i+3)d_i(m), \quad (3.1)$$

$$2(m+1)(m+1-i)d_i(m+1) = (4m-2i+3)(m+i+1)d_i(m) -2i(i+1)d_{i+1}(m),$$
(3.2)

$$4(m+2-i)(m+1)(m+2)d_i(m+2) = 2(m+1)(-4i^2 + 8m^2 + 24m + 19)d_i(m+1) - (m+i+1)(4m+3)(4m+5)d_i(m).$$
(3.3)

These recurrences are derived by Kauers and Paule [8]. The relation (3.3) is also derived independently by Moll [6]. Based on these recurrence relations, Kauers and Paule [8] derived the following lower bound of $d_i(m+1)/d_i(m)$ in their proof of the log-concavity of Boros-Moll polynomials

$$\frac{d_i(m+1)}{d_i(m)} \ge Q(m,i), \quad 0 \le i \le m,$$
(3.4)

where

$$Q(m,i) = \frac{4m^2 + 7m + i + 3}{2(m+1-i)(m+1)}.$$
(3.5)

Note that Chen and Xia [4] have shown that the above inequality (3.4) becomes strict for $m \ge 2$ and $1 \le i \le m - 1$, that is,

$$\frac{d_i(m+1)}{d_i(m)} > Q(m,i).$$
(3.6)

Now we are ready to prove the reverse ultra log-concavity of $\{d_i(m)\}$.

Proof of Theorem 1.1. Applying (3.1) and (3.2), we may reformulate (1.5) in the following form

$$4(m-i+1)^{2}(m+1)^{2}\left(\frac{d_{i}(m+1)}{d_{i}(m)}\right)^{2}$$

-4(m-i+1)(m+1)(4m² - 2i² + 7m + 3) $\left(\frac{d_{i}(m+1)}{d_{i}(m)}\right)$
-(32mi² - 56m³ - 73m² - 42m + 13i² - 9 - 16m⁴ + 16i²m²) < 0. (3.7)

For $1 \leq i \leq m-1$, the discriminant of the above quadratic function in $d_i(m+1)/d_i(m)$ equals

$$\Delta = 16i^2(m+1)^2(4i^2+4m+1)(m-i+1)^2 > 0$$

We see that the quadratic function on the left hand side of (3.7) has two real roots

$$x_1 = \frac{4m^2 - 2i^2 + 7m + 3 - i\sqrt{4m + 4i^2 + 1}}{2(m - i + 1)(m + 1)},$$
$$x_2 = \frac{4m^2 - 2i^2 + 7m + 3 + i\sqrt{4m + 4i^2 + 1}}{2(m - i + 1)(m + 1)}.$$

Clearly, $Q(m,i) > x_1$. In view of (3.4), we deduce that $d_i(m+1)/d_i(m) \ge Q(m,i) > x_1$. Observe that x_2 coincides with the upper bound T(m,i) in Theorem 2.1. Thus we have $d_i(m+1)/d_i(m) < x_2$. So we have shown that for $1 \le i \le m-1$,

$$x_1 < \frac{d_i(m+1)}{d_i(m)} < x_2,$$

which implies (3.7). This completes the proof of Theorem 1.1.

4 A Lower Bound for $d_i(m)^2/(d_{i-1}(m)d_{i+1}(m))$

In this section, we give the proof of Theorem 1.2 on a lower bound of $d_i(m)^2/(d_{i-1}(m)d_{i+1}(m))$. As will be seen, the lower bound for $d_i(m)^2/(d_{i-1}(m)d_{i+1}(m))$ is very close to the upper bound (1.5) for the reverse ultra log-concavity. So in the asymptotic sense, we may say that the Boros-Moll polynomials are just on the borderline between ultra log-concavity and reverse ultra log-concavity. We conclude this paper with two conjectures.

Proof of Theorem 1.2. Utilizing the recurrence relations (3.1) and (3.2), the inequality (1.6) can be restated as

$$4(m+1)^{2}(m-i+1)^{2} \left(\frac{d_{i}(m+1)}{d_{i}(m)}\right)^{2}$$
$$-4(m-i+1)(m+1)(4m^{2}+7m-2i^{2}+3)\frac{d_{i}(m+1)}{d_{i}(m)}$$
$$+(4m^{2}+7m+3)(-4i+3+4m)(m+i+1) > 0.$$

For $1 \le i \le m-1$, the discriminant of the above quadratic function in $d_i(m+1)/d_i(m)$ equals

$$\delta = 16i^2(2i+1)^2(m+1)^2(m-i+1)^2 > 0.$$
(4.1)

Hence the above quadratic function has two real roots,

$$x_1 = \frac{4m^2 + 7m - 4i^2 - i + 3}{2(m+1)(m-i+1)},$$
$$x_2 = \frac{4m^2 + 7m + i + 3}{2(m+1)(m-i+1)}.$$

As $x_2 = Q(m, i)$, it follows from (3.6) that $d_i(m+1)/d_i(m) > x_2$. So we arrive at (1.6). This completes the proof.

Notice that for $1 \leq i \leq m - 1$,

$$\frac{(m-i+1)(i+1)(m+i)}{(m-i)i(m+i+1)} > \frac{i+1}{i}.$$

As a consequence of Theorem 1.2, we obtain the log-concavity of the sequence $\{i!d_i(m)\}$.

Corollary 4.1 For $m \ge 2$ and $1 \le i \le m - 1$,

$$\frac{d_i^2(m)}{d_{i-1}(m)d_{i+1}(m)} > \frac{i+1}{i},\tag{4.2}$$

or equivalently, the sequences $\{i!d_i(m)\}$ is log-concave.

Corollary 4.2 For $1 \le i \le m-1$, let

$$c_i(m) = \frac{d_i^2(m)}{d_{i-1}(m)d_{i+1}(m)}$$
 and $u_i(m) = \left(1 + \frac{1}{i}\right)\left(1 + \frac{1}{m-i}\right)$.

Then for any $i \geq 1$,

$$\lim_{m \to \infty} \frac{c_i(m)}{u_i(m)} = 1. \tag{4.3}$$

Proof. By Theorems 1.1 and 1.2, we find that

$$\frac{m+i}{m+i+1} < \frac{c_i(m)}{u_i(m)} < 1,$$

which implies (4.3).

We remark that even when m is small, $c_i(m)$ is quite close to $u_i(m)$ for any $1 \le i \le m - 1$. Numerical evidence indicates that $c_i(m)/u_i(m)$ is increasing for given m. For example, when m = 8, the values of $c_i(m)/u_i(m)$ for $1 \le i \le 7$ are given below

 $0.956593, \quad 0.969751, \quad 0.978293, \quad 0.983956, \quad 0.987811, \quad 0.990507, \quad 0.992445.$

We propose the following two conjectures on the log-concavity and reverse ultra logconcavity of the sequence $\{d_{i+1}(m)d_{i-1}(m)/d_i(m)^2\}$.

Conjecture 4.3 For $m \ge 2$, the sequence $\{d_{i+1}(m)d_{i-1}(m)/d_i(m)^2\}_{2\le i\le m-2}$ is log-concave.

Conjecture 4.4 For $m \ge 2$, the sequence $\{d_{i+1}(m)d_{i-1}(m)/d_i(m)^2\}_{2\le i\le m-2}$ is reverse ultra log-concave.

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